

Replacement Sheet

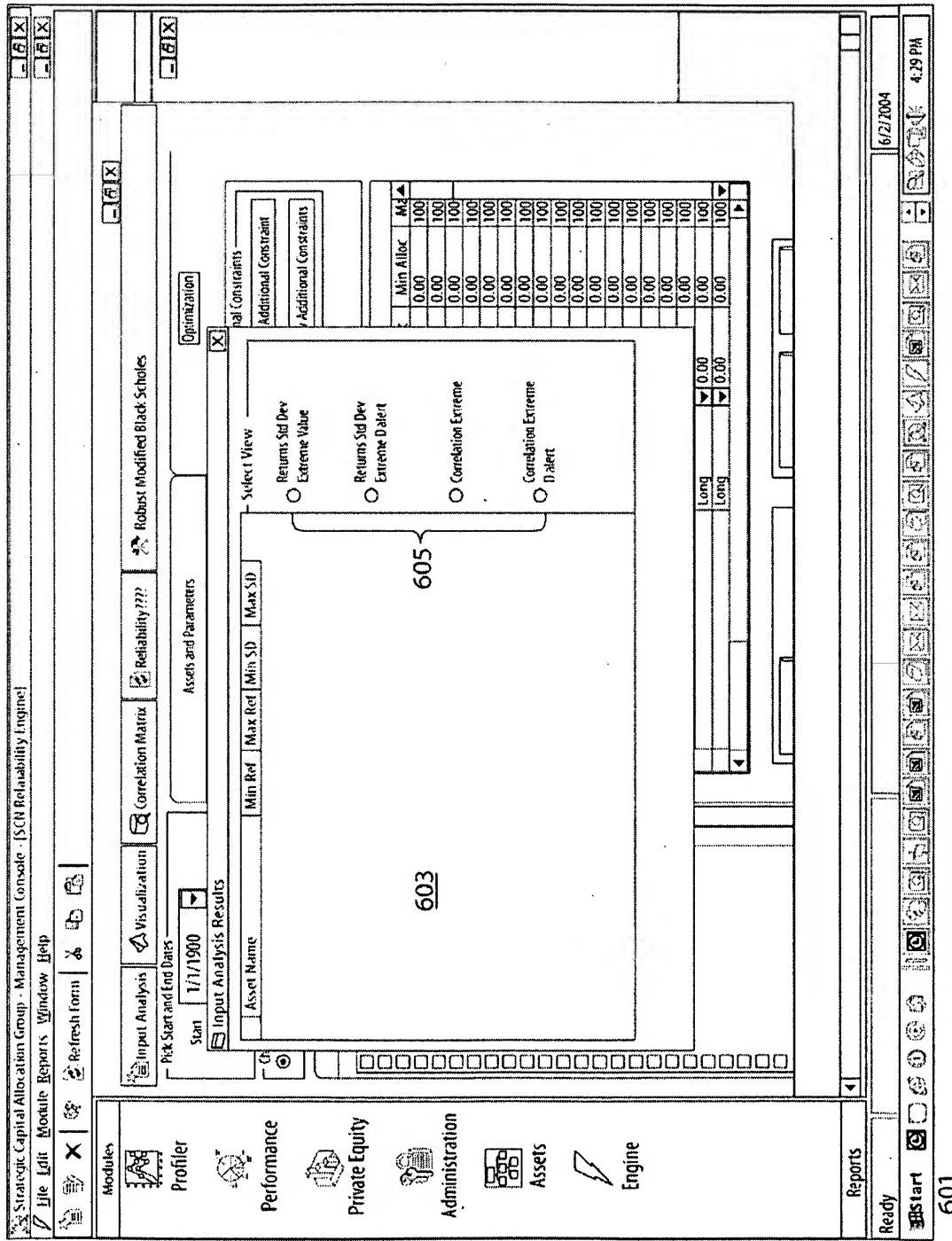
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Main Interface  SCN Retainability Engine		413	
<div style="display: flex; justify-content: space-between;"> File Edit Module Reports Window Help Refresh Form  </div> <div style="margin-top: 10px;"> <input checked="" type="checkbox"/> Input Analysis  <input checked="" type="checkbox"/> Visualization  <input checked="" type="checkbox"/> Correlation Matrix  <input checked="" type="checkbox"/> Reliability???  <input checked="" type="checkbox"/> Robust Modified Black-Scholes  </div>			
Modules <ul style="list-style-type: none">  Profiler  Performance  Administration  Assets 		406	
416		417	
419		408	
<div style="display: flex; justify-content: space-between;"> Start Date: 1/1/1900 End Date: 6/2/2004 Choose Portfolio <input checked="" type="radio"/> Accounts <input type="radio"/> Portfolios </div> <div style="margin-top: 10px;"> <input checked="" type="checkbox"/> Asset Types  <input checked="" type="checkbox"/> Benchmarks  </div> <div style="margin-top: 10px;"> <input checked="" type="checkbox"/> 60% S&P 500/40% LB Growth </div> <div style="margin-top: 10px;"> <input type="checkbox"/> 60% S&P 500/40% LB Growth Corp </div> <div style="margin-top: 10px;"> <input type="checkbox"/> Cambridge Associates LLC U.S. Priv </div> <div style="margin-top: 10px;"> <input type="checkbox"/> Carr Barber CTA Index </div> <div style="margin-top: 10px;"> <input type="checkbox"/> Citigroup Hi-Yld IR </div> <div style="margin-top: 10px;"> <input type="checkbox"/> Citigroup Retail/Mining IR </div> <div style="margin-top: 10px;"> <input type="checkbox"/> Citigroup World Govt. Bond Index </div> <div style="margin-top: 10px;"> <input type="checkbox"/> CSFB Convertible Bond Index </div> <div style="margin-top: 10px;"> <input type="checkbox"/> CSFB Leveraged Loan Index </div> <div style="margin-top: 10px;"> <input type="checkbox"/> CSFB Tremont Convertible Arbitrage </div> <div style="margin-top: 10px;"> <input type="checkbox"/> CSFB Tremont Dedicated Short Bias </div> <div style="margin-top: 10px;"> <input type="checkbox"/> CSFB Tremont E.D. Distressed Sub </div> <div style="margin-top: 10px;"> <input type="checkbox"/> CSFB Tremont E.D. Multi-Strategy </div> <div style="margin-top: 10px;"> <input type="checkbox"/> CSFB Tremont E.D. Risk Arbitrage </div> <div style="margin-top: 10px;"> <input type="checkbox"/> CSFB Tremont Emerging Markets </div> <div style="margin-top: 10px;"> <input type="checkbox"/> CSFB Tremont Equity Market Neutral </div> <div style="margin-top: 10px;"> <input type="checkbox"/> CSFB Tremont Event Driven Sub-In </div> <div style="margin-top: 10px;"> <input type="checkbox"/> CSFB Tremont Fixed Income Arbitrage </div> <div style="margin-top: 10px;"> <input type="checkbox"/> CSFB Tremont Global Macro Sub-In </div> <div style="margin-top: 10px;"> <input type="checkbox"/> CSFB Tremont Hedge Fund Sub-In </div> <div style="margin-top: 10px;"> <input type="checkbox"/> CSFB Tremont Long/Short Sub-In </div> <div style="margin-top: 10px;"> <input type="checkbox"/> CSFB Tremont Managed Futures Sub-In </div> <div style="margin-top: 10px;"> <input type="checkbox"/> CSFB Tremont Multi-Strategy Sub-In </div> <div style="margin-top: 10px;"> <input type="checkbox"/> DJ Industrial Average IR </div> <div style="margin-top: 10px;"> <input type="checkbox"/> DMA Private Equity Benchmark </div>			

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Fig. 6

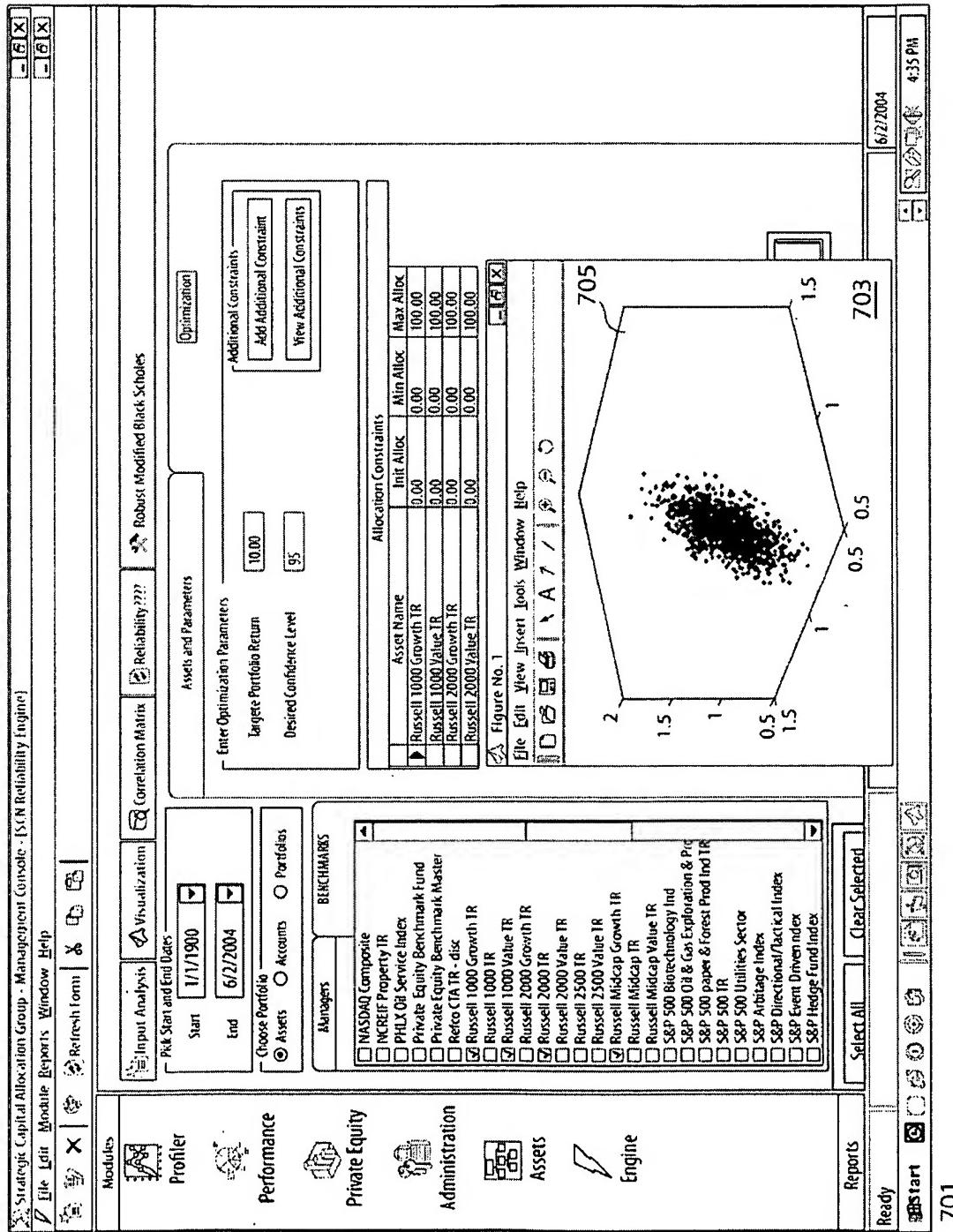


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Fig. 7



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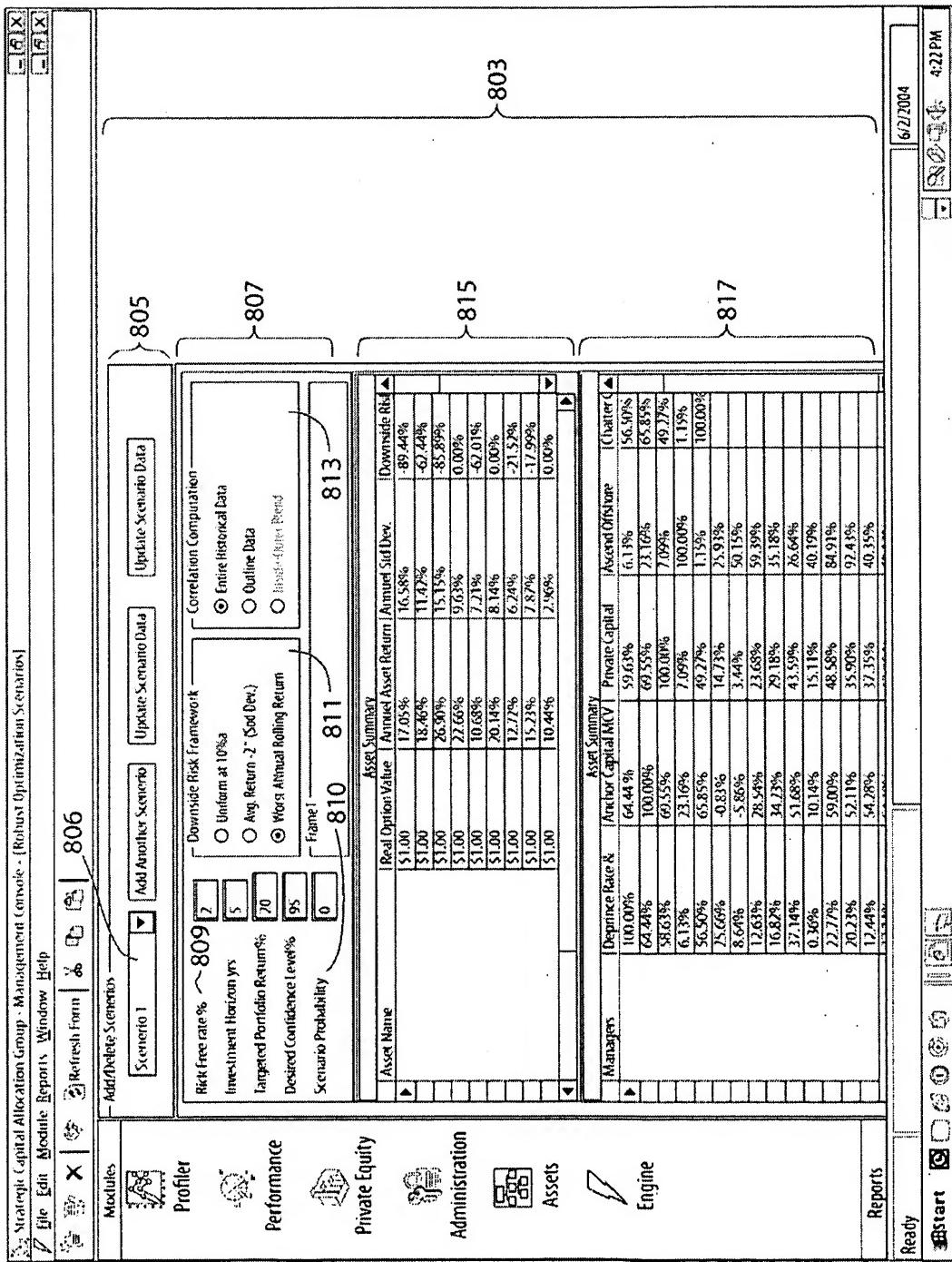


Fig. 8

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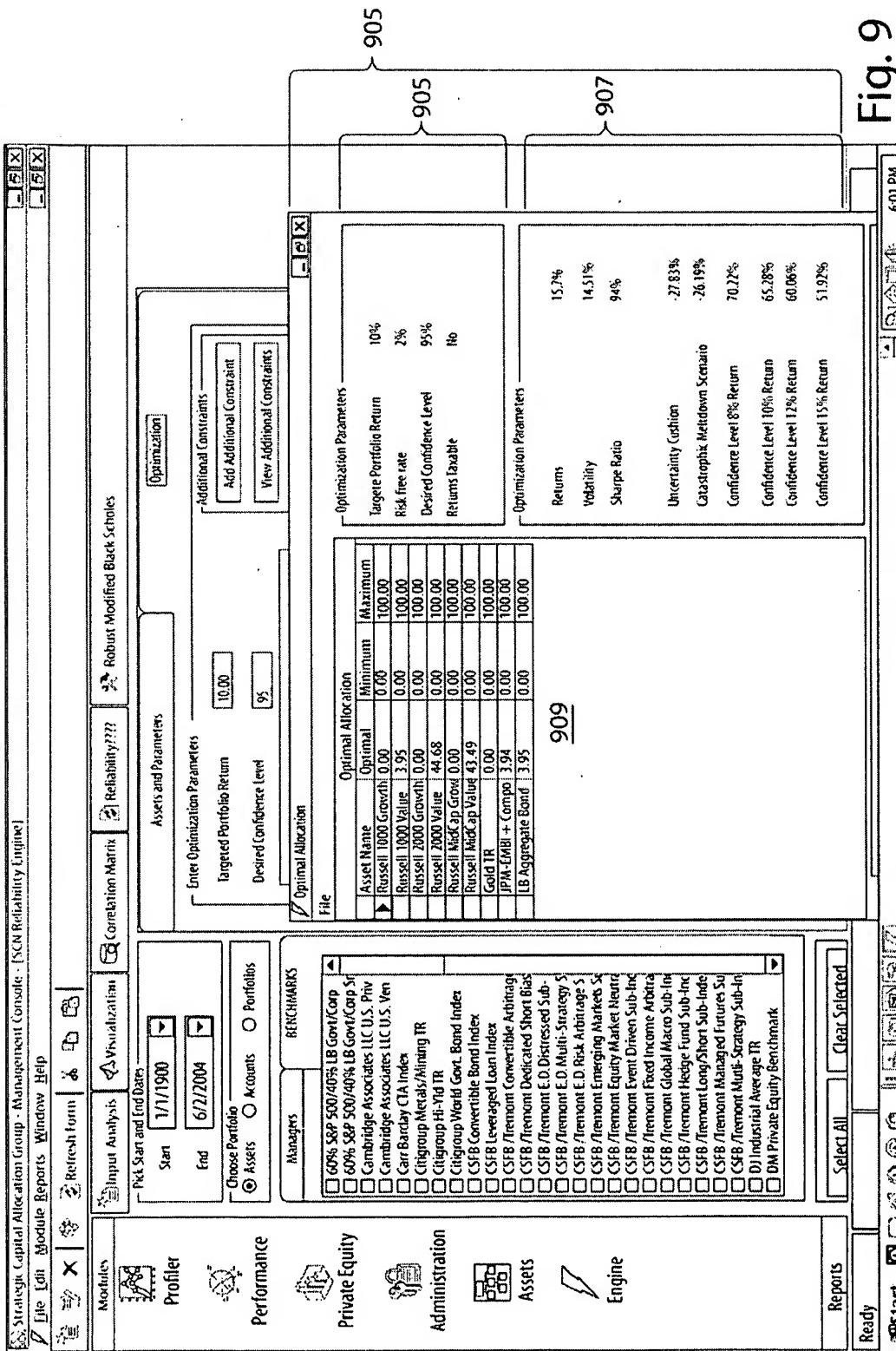


Fig. 9

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Fig. 10

Strategic Capital Allocation Group - Management Console [SCN Reliability Engine]	
<input type="checkbox"/> File <input type="checkbox"/> Edit <input type="checkbox"/> Module Reports <input type="checkbox"/> Window Help	
<input style="width: 150px; height: 30px; border: none; border-radius: 5px; background-color: #f0f0f0; font-size: 10pt; margin-right: 10px;" type="button" value="Refresh Form"/> <input style="width: 150px; height: 30px; border: none; border-radius: 5px; background-color: #f0f0f0; font-size: 10pt;" type="button" value="Print"/>	
<input type="checkbox"/> Input Analysis <input type="checkbox"/> Visualization <input type="checkbox"/> Correlation Matrix <input type="checkbox"/> Reliability???	
<input type="checkbox"/> Robust Modified Black-Scholes — 413 <input type="checkbox"/> Objective Function	
<input type="checkbox"/> Assets and Parameter	
<input type="checkbox"/> Cash free Value <input type="checkbox"/> Interest <input type="checkbox"/> Return and Taxable <input type="checkbox"/> A <input type="checkbox"/> ?????????? <input type="checkbox"/> ?????	
<input type="checkbox"/> Choose Portfolio <input type="checkbox"/> Returns and Taxable <input type="checkbox"/> Assets <input type="checkbox"/> Accounts <input type="checkbox"/> Portfolios <input type="checkbox"/> Managers <input type="checkbox"/> Benchmarks	
<input type="checkbox"/> Account <input type="checkbox"/> Tax Rates <input type="checkbox"/> V <input type="checkbox"/> Hunter NQD <input type="checkbox"/> Modified Black-Scholes-Hunter Rule	
<input type="checkbox"/> Optimal	
<input type="checkbox"/> Asset Name <input type="checkbox"/> S&P 500 TR <input type="checkbox"/> S&P Old Service Index <input type="checkbox"/> S&A EVENT DRIVEN BENCHMARK	
<input type="checkbox"/> S&A FUNDS OR FUND'S BENCHMARKS <input type="checkbox"/> S&A LONG/SHORT COUNTRY BENCH	
<input type="checkbox"/> Russell 1000 Value IR <input type="checkbox"/> Russell 2000 Growth IR <input type="checkbox"/> Russell 2000 Value IR <input type="checkbox"/> Russell MidCap Value Growth IR <input type="checkbox"/> Russell MidCap Value IR <input type="checkbox"/> Russell MidCap Value IR <input type="checkbox"/> Russell 1000 Value IR <input type="checkbox"/> Russell 1000 Value IR <input type="checkbox"/> IWM_EMLI + Composite IR <input type="checkbox"/> IWM_YI Numi IR <input type="checkbox"/> IWM_YI Numi IR	
<input type="checkbox"/> DIA Private Equity Benchmark <input type="checkbox"/> Gold IR <input type="checkbox"/> GS Commodity IR <input type="checkbox"/> HEMI Fund of funds Composite <input checked="" type="checkbox"/> IMA_EMLI + Composite IR <input type="checkbox"/> LB Syr Atm IR <input type="checkbox"/> LB Syr Atm IR <input type="checkbox"/> LB Aggreate Bond IR <input type="checkbox"/> LB GrowthCheck IR <input type="checkbox"/> LB IT GrowthCheck IR <input type="checkbox"/> LB Mortgage TR <input type="checkbox"/> MCI 03 N Municipal <input type="checkbox"/> MLI MunInst TR <input type="checkbox"/> MLI US Grindelwald Postnachstrasse 100 <input type="checkbox"/> MSOEAFE TR <input type="checkbox"/> NAREIT Agitr <input type="checkbox"/> NAREIT Equity TR <input type="checkbox"/> NASDAQ Composite <input type="checkbox"/> NASDAQ Property TR <input type="checkbox"/> NCREIF Property IR	
<input type="checkbox"/> Reports <input type="checkbox"/> Select All <input type="checkbox"/> Clear Selected	
<input type="checkbox"/> Ready <input type="checkbox"/> Start <input type="checkbox"/> Stop <input type="checkbox"/> Pause <input type="checkbox"/> Stop/Reset <input type="checkbox"/> Stop/Reset/Stop <input type="checkbox"/> Stop/Reset/Stop/Reset <input type="checkbox"/> Stop/Reset/Stop/Reset/Stop <input type="checkbox"/> Stop/Reset/Stop/Reset/Stop/Stop	
6/2/2004 10:32 PM	

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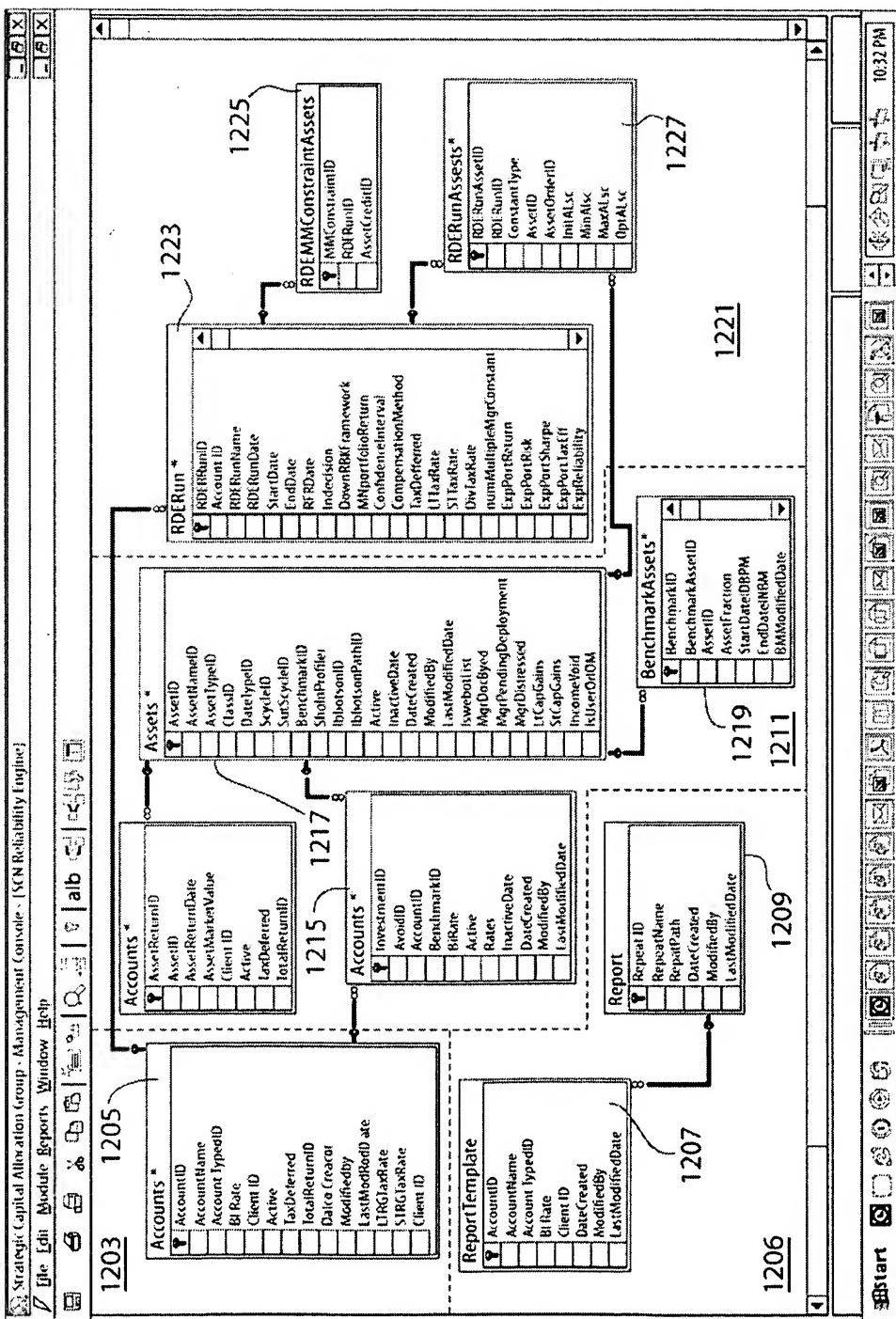


Fig. 12

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Strategic Capital Allocation Group - Management Console - ISCN Reliability Engine	
<input style="margin-right: 10px;" type="button" value="File"/> <input style="margin-right: 10px;" type="button" value="Edit"/> <input style="margin-right: 10px;" type="button" value="Module"/> <input style="margin-right: 10px;" type="button" value="Reports"/> <input style="margin-right: 10px;" type="button" value="Window"/> <input type="button" value="Help"/>	
<input style="margin-right: 10px;" type="button" value="Refresh Form"/> <input style="margin-right: 10px;" type="button" value="Save"/> <input style="margin-right: 10px;" type="button" value="Print"/>	
Modules	
Profiler	
Performance	
Private Equity	
Administration	
Assets	
Engine	
Reports	
<input style="margin-right: 10px;" type="button" value="Start"/> <input style="margin-right: 10px;" type="button" value="Clear Selected"/>	
<input style="margin-right: 10px;" type="button" value="Ready"/>	
6/14/2004 6/13/2004 6/12/2004 6/11/2004 6/10/2004 6/9/2004 6/8/2004 6/7/2004 6/6/2004 6/5/2004 6/4/2004 6/3/2004 6/2/2004 6/1/2004 5/31/2004 5/30/2004 5/29/2004 5/28/2004 5/27/2004 5/26/2004 5/25/2004 5/24/2004 5/23/2004 5/22/2004 5/21/2004 5/20/2004 5/19/2004 5/18/2004 5/17/2004 5/16/2004 5/15/2004 5/14/2004 5/13/2004 5/12/2004 5/11/2004 5/10/2004 5/9/2004 5/8/2004 5/7/2004 5/6/2004 5/5/2004 5/4/2004 5/3/2004 5/2/2004 5/1/2004 4/30/2004 4/29/2004 4/28/2004 4/27/2004 4/26/2004 4/25/2004 4/24/2004 4/23/2004 4/22/2004 4/21/2004 4/20/2004 4/19/2004 4/18/2004 4/17/2004 4/16/2004 4/15/2004 4/14/2004 4/13/2004 4/12/2004 4/11/2004 4/10/2004 4/9/2004 4/8/2004 4/7/2004 4/6/2004 4/5/2004 4/4/2004 4/3/2004 4/2/2004 4/1/2004 3/31/2004 3/30/2004 3/29/2004 3/28/2004 3/27/2004 3/26/2004 3/25/2004 3/24/2004 3/23/2004 3/22/2004 3/21/2004 3/20/2004 3/19/2004 3/18/2004 3/17/2004 3/16/2004 3/15/2004 3/14/2004 3/13/2004 3/12/2004 3/11/2004 3/10/2004 3/9/2004 3/8/2004 3/7/2004 3/6/2004 3/5/2004 3/4/2004 3/3/2004 3/2/2004 3/1/2004 2/28/2004 2/27/2004 2/26/2004 2/25/2004 2/24/2004 2/23/2004 2/22/2004 2/21/2004 2/20/2004 2/19/2004 2/18/2004 2/17/2004 2/16/2004 2/15/2004 2/14/2004 2/13/2004 2/12/2004 2/11/2004 2/10/2004 2/9/2004 2/8/2004 2/7/2004 2/6/2004 2/5/2004 2/4/2004 2/3/2004 2/2/2004 2/1/2004 1/31/2004 1/30/2004 1/29/2004 1/28/2004 1/27/2004 1/26/2004 1/25/2004 1/24/2004 1/23/2004 1/22/2004 1/21/2004 1/20/2004 1/19/2004 1/18/2004 1/17/2004 1/16/2004 1/15/2004 1/14/2004 1/13/2004 1/12/2004 1/11/2004 1/10/2004 1/9/2004 1/8/2004 1/7/2004 1/6/2004 1/5/2004 1/4/2004 1/3/2004 1/2/2004 1/1/2004 12/31/2003 12/30/2003 12/29/2003 12/28/2003 12/27/2003 12/26/2003 12/25/2003 12/24/2003 12/23/2003 12/22/2003 12/21/2003 12/20/2003 12/19/2003 12/18/2003 12/17/2003 12/16/2003 12/15/2003 12/14/2003 12/13/2003 12/12/2003 12/11/2003 12/10/2003 12/9/2003 12/8/2003 12/7/2003 12/6/2003 12/5/2003 12/4/2003 12/3/2003 12/2/2003 12/1/2003 11/30/2003 11/29/2003 11/28/2003 11/27/2003 11/26/2003 11/25/2003 11/24/2003 11/23/2003 11/22/2003 11/21/2003 11/20/2003 11/19/2003 11/18/2003 11/17/2003 11/16/2003 11/15/2003 11/14/2003 11/13/2003 11/12/2003 11/11/2003 11/10/2003 11/9/2003 11/8/2003 11/7/2003 11/6/2003 11/5/2003 11/4/2003 11/3/2003 11/2/2003 11/1/2003 10/31/2003 10/30/2003 10/29/2003 10/28/2003 10/27/2003 10/26/2003 10/25/2003 10/24/2003 10/23/2003 10/22/2003 10/21/2003 10/20/2003 10/19/2003 10/18/2003 10/17/2003 10/16/2003 10/15/2003 10/14/2003 10/13/2003 10/12/2003 10/11/2003 10/10/2003 10/9/2003 10/8/2003 10/7/2003 10/6/2003 10/5/2003 10/4/2003 10/3/2003 10/2/2003 10/1/2003 9/30/2003 9/29/2003 9/28/2003 9/27/2003 9/26/2003 9/25/2003 9/24/2003 9/23/2003 9/22/2003 9/21/2003 9/20/2003 9/19/2003 9/18/2003 9/17/2003 9/16/2003 9/15/2003 9/14/2003 9/13/2003 9/12/2003 9/11/2003 9/10/2003 9/9/2003 9/8/2003 9/7/2003 9/6/2003 9/5/2003 9/4/2003 9/3/2003 9/2/2003 9/1/2003 8/31/2003 8/30/2003 8/29/2003 8/28/2003 8/27/2003 8/26/2003 8/25/2003 8/24/2003 8/23/2003 8/22/2003 8/21/2003 8/20/2003 8/19/2003 8/18/2003 8/17/2003 8/16/2003 8/15/2003 8/14/2003 8/13/2003 8/12/2003 8/11/2003 8/10/2003 8/9/2003 8/8/2003 8/7/2003 8/6/2003 8/5/2003 8/4/2003 8/3/2003 8/2/2003 8/1/2003 7/31/2003 7/30/2003 7/29/2003 7/28/2003 7/27/2003 7/26/2003 7/25/2003 7/24/2003 7/23/2003 7/22/2003 7/21/2003 7/20/2003 7/19/2003 7/18/2003 7/17/2003 7/16/2003 7/15/2003 7/14/2003 7/13/2003 7/12/2003 7/11/2003 7/10/2003 7/9/2003 7/8/2003 7/7/2003 7/6/2003 7/5/2003 7/4/2003 7/3/2003 7/2/2003 <span style="border	